

Amendments to the claims (this listing replaces all prior versions):

1. 1–13. (Cancelled)

14. (Currently Amended) A method for use in a visualization system comprising the steps of:

~~generating data representing a trend following curve as a function of a provided performance measure at a succession of times prior to a given date,~~

~~generating data representing at least one stripe, each stripe indicating a range of potential values of the performance measure, each stripe corresponding to a range of odds of a the performance measure having the indicated values at a succession of times, the range of odds being based on a probability density function of the performance measure, computed from a second derivative of an option price function, for each of the succession of times,~~

~~each stripe beginning at the end of the trend following curve at a point on the curve corresponding to the performance measure at the given date and becoming broader as it extends to times later than the given date,~~

~~a contour of a boundary of each stripe varying, for each of the succession of times, as a function of time according to variations in the odds of the performance measure being within the range of values indicated by the stripe, as determined by the probability density function an algorithm capable of producing predicted probability distributions, and~~

displaying the trend line and the stripes in the visualization system.

15. (Previously Presented) The method of claim 14 in which the performance measure comprises a price of a financial asset.

16. (Original) The method of claim 14 in which the performance measure comprises a return percentage.

17. (Original) The method of claim 14 in which the performance measure comprises a tax-adjusted return percentage.

18. (Currently Amended) The method of claim 14 in which generating data includes generating data representing two or more stripes, each representing a different range of odds of potential values of the performance measure, and displaying includes displaying each of the two or more stripes.

19-21. (Cancelled)

22. (Currently Amended) The method of claim 14 in which each stripe includes two portions, one of the portions representing the odds of the performance measure having indicated potential values prior to a second date based on one assumption, the other of the portions representing the odds of the performance measure having indicated potential values after the second date based on another assumption.

23. (Previously Presented) The method of claim 22 in which the second date is a date on which tax effects change from the one assumption to the other assumption.

24-27. (Cancelled)

28. (Currently Amended) A method for use in a visualization system comprising the steps of: generating data representing at least one stripe that indicates a range of potential values of a provided performance measure, each stripe corresponding to a range of odds of the a

performance measure having the indicated values at a succession of times later than a given date, the range of odds being based on a probability density function of the performance measure, computed from a second derivative of an option price function, for each of the succession of times,

each stripe beginning at a point which represents the date and becoming broader as it extends to times later than the given date,

each stripe including two portions, one of the portions representing the odds of the performance measure having indicated potential values prior to a second date based on one assumption, the other of the portions representing the odds of the performance measure having indicated potential values after the second date based on another assumption,

a contour of a boundary of each stripe varying, for each of the succession of times, as a function of time according to variations in the odds of the performance measure being within the range of values indicated by the stripe, as determined by the probability density function an algorithm capable of producing predicted probability distributions, and

displaying the stripes in the visualization system.

29. (Currently Amended) A method for use in a visualization system comprising the steps of:

generating data representing a trend-following curve as a function of a price of a financial asset at a succession of historical times prior to a first date,

generating data representing two or more stripes, each stripe indicating a range of potential values of the price at a succession of future times after the first date, the different stripes corresponding to different ranges of odds that the asset has the values shown by the stripe

at each time of the a succession of future times after the first date, the range of odds being based on a probability density function of the price, computed from a second derivative of an option price function, for each of the succession of times,

each stripe beginning at the end of the trend-following curve at a point on the curve corresponding to the price at the first date and becoming broader as it extends to future times after the first date,

each stripe including two portions, one of the portions representing the odds of the performance measure having indicated potential values prior to a second date based on one assumption, the other of the portions representing the odds of the performance measure having indicated potential values after the second date based on another assumption,

a contour of a boundary of each stripe varying, for each of the succession of future times, as a function of time according to variations in the odds of the price having the values indicated by the stripe as determined by the probability density function an algorithm capable of producing predicted probability distributions, and

displaying the trend line and the stripes in the visualization system.

30. (New) The method of claim 14 in which the probability density function is computed from a second derivative of a call price function.

31. (New) The method of claim 14 in which the probability density function is computed from a second derivative of a put price function.

32. (New) The method of claim 14 also comprising:

generating data representing a trend-following curve as a function of provided values of the performance measure at a succession of times prior to a given date, the trend-following curve ending at the beginning of the at least one stripe at a point on the curve corresponding to the performance measure at the given date, and

displaying the trend-following curve in the visualization system.